Daily Market Data Report

GSBS

Market Data for Date

2025-07-10-04:00

Generated

2025-07-10T18:30:00.002-04:00

Name	UPI	Tenor	Cur-rency	Price Format	Trade Count	Total Notional Amount Traded (USD)	Total Notional Amount of Block Trades (USD)	Opening Price	Closing Price	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
KR 2y [GFI]	QZ2RQNQ3SFQ3	P24M	USD	SprdBsisPts	3	70,000,000	0	12	12		12	S	12	S		
KR 5y	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	2	20,000,000	0	32	32		32	S	32	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	54	54		54	S	54	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	10,000,000	0	68	68		68	S	68	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	3	15,000,000	0	105	102		102	S	105	S		
CAH 5y	QZG77X9DKBP9	P60M	USD	SprdBsisPts	2	5,000,000	0	33.5	33.5		33.5	S	33.5	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	2	15,000,000	0	63	63		63	S	63	S		
MGM 5y x500	QZV85LXKF09V	P60M	USD	SprdBsisPts	1	2,000,000	0	158	158		158	S	158	S		
ARG 500 5Y UF	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	1	2,000,000	0	11.25	11.25		11.25	S	11.25	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	10,000,000	0	215.5	215.5		215.5	S	215.5	S		

Method used to determine nominal prices

Security-Based Credit Swaps:
'Opening Price' means the price of the first executed trade of the day
'Closing Price' refers to the price of the last executed trade of the day
'Lowest Price' refers to the lowest executed price of the day
'Highest Price' refers to the highest executed price of the day

Security-Based Equity Swaps:
Defined by the benchmark rate plus the agreed basis point spread.

Method used to determine settlement prices

SBSEF does not calculate daily settlement prices.